BUREAU OF THE TREASURY
Department of Finance
Wednesday, 08 June 2022

A. LOCAL FINANCIAL MARKET

1. Money Market

PARTICULARS		BTR		BSP		Commercial Bank	
		Rate (%)	Change Bps /a	Rate (%)	Change bps	Rate (%)	Change Bps /b
a. SAVINGS RATE (regular)						.025	U
b. SPECIAL SAVINGS RATE (30-day-gross)						1.381	U
c. TIME DEPOSIT RATE (30-day-5M)						0.250	U
d. BORROWING RATES							
RRP (overnight)				2.2500	U		
IBCL(June 07)						2.188	U
e. LENDING RATES							
OLF				2.7500	U		
Prime Lending (June 07)						5.073	U
f. ODF				1.7500	U		
g. TDF (June 01)							
7-day				2.2713	U		
14-day				2.2931	U		
h. BSP 28-day Security (June 03)				2.5351	U		
i. TREASURY BILLS							
Tenor-based on Residual Maturity	Volume (BVal) (In MP) **					Based on BVal /b	
91-day	1,617.66	1.440	U			1.468	+0.0
182-day	721.21	1.834	U			1.860	+0.0
364-day	359.13	2.297	U			2.262	+0.0

…………Sources: BSP, Bloomberg, Comm. Bank

2. Bond Market

	Foreign Denominated Bonds /c	Issue Date	Term to Maturity	Principal (in millions)	Bid		Ask		Spread Over Benchmarks***
					Price	Yield	Price	Yield	Bps
a.	JPY .540 due 08/15/23	08/15/18	1 YR	Y6,200	100.1	.460	100.2	.372	38.9
b.	EUR .875 due 05/17/27	05/17/19	5 YRS	E750	92.1	2.601	92.9	2.427	70.4
c.	USD 3.000 due 02/01/28	02/01/18	6 YRS	$2,000	96.2	3.747	96.8	3.623	62.8
d.	JPY .990 due 08/15/28	08/15/18	6 YRS	Y40,800	100.3	.940	100.3	.940	76.7
e.	USD 3.750 due 01/14/29	01/14/19	7 YRS	$1,500	99.1	3.913	99.7	3.801	79.4
f.	USD 9.500 due 02/02/30	02/02/05	8 YRS	$2,000	132.1	4.496	132.9	4.390	138.6
g.	USD 7.750 due 01/14/31	01/11/06	9 YRS	$1,744	123.7	4.412	124.4	4.322	133.1
h.	USD 6.375 due 01/15/32	01/17/07	10 YRS	$1,022	115.3	4.406	116.2	4.294	131.6
i.	PHP 6.250 due 01/14/36	01/14/11	14 YRS	P54,770	97.9	6.488	100.1	6.239	123.5
j.	USD 5.000 due 01/13/37	01/13/12	15 YRS	$1,331	103.9	4.629	104.8	4.545	139.9
k.	USD 3.950 due 01/20/40	01/20/15	18 YRS	$2,000	91.7	4.642	92.6	4.567	130.9
l.	USD 3.700 due 03/01/41	03/01/16	19 YRS	$2,000	88.3	4.642	89.1	4.571	127.3
m.	USD 3.700 due 03/01/42	02/02/17	20 YRS	$2,000	88.1	4.626	88.9	4.559	122.6

Source: Bloomberg

	Domestic Bonds	BVal Volume Residual (In MP)**	Original Issue		Maturity Date	Latest Auction		BVal Yield (%) Bid/Trade	Change (bps) /b
			Date	Coupon Rate (%)		Date	Average Rate (%)		
a.	1.5Y RTB 10-04	0.80	07/30/2013	3.250	08/15/2023	-	-	3.354	U
b.	2.5Y FXTN 10-59	13.00	08/19/2014	4.125	08/20/2024	12/05/2017	rejected	4.325	+0.0
`	3.5Y FXTN 10-60	25.25	09/15/2015	3.625	09/09/2025	01/05/2021	2.536	5.313	+0.0
d.	4.5Y RTB 15-01	…	10/10/2011	6.250	10/20/2026	-	-	5.449	-0.0
e.	5.0Y RTB 15-02	1.70	02/21/2012	5.375	03/01/2027	-	-	5.782	-0.0
f.	6.5Y FXTN 20-15	…	12/02/2008	9.500	12/04/2028	05/26/2009	8.814	6.266	+0.0
g.	9.0Y FXTN 20-17	…	07/15/2011	8.000	07/19/2031	-	-	6.728	+0.0
h.	10.0Y FXTN 20-18	…	02/01/2012	5.875	02/02/2032	06/19/2012	6.024	6.761	+0.0
i.	10.0Y RTB 20-01	1.00	02/21/2012	5.875	03/01/2032	-	-	6.764	+0.0
j.	RTB – Others	1,632.42	Various	Various	Various	-na-	-na-	-na-	-na-
k.	FXTN – Others	3,050.05	Various	Various	Various	-na-	-na-	-na-	-na-

Source: Bloomberg

Volume of GS traded based on Bloomberg Valuation, Tuesday (June 07) was higher at P7,422.22M against Monday's P5,208.35M. Of this, P3,088.30M (41.61%) was for t-bonds, P1,635.92M (22.04%) RTBs and P2,698.00M (36.35%) for t-bills.

3. Foreign Exchange Market

The peso closed 9 centavos weaker at P52.950 to the dollar on Tuesday (June 07) against Monday's P52.860. Today, it opened at P52.900 reaching a high of P52.890 slid to a low of P52.930 and an average of P52.910 with transaction volume of $183.70 million as of 10:10 A.M.

B. ASIAN FINANCIAL MARKET

Country Name	Stocks		Currency				Short Term Rates (%)	Inflation Rates (%)	Prime Lending Rates (%)
	Index	% Change	Currency per US$		% Change (A/D/U)*				
Philippines	6,754.01	+0.55	Peso	52.95	+0.17	D	3.11	+5.4 1/	2.72
Thailand	1,631.92	-0.86	Baht	34.47	+0.44	D	0.63	+4.7 2/	6.13
Malaysia	1,525.93	-0.77	Ringgit	4.39	+0.13	D	2.27	+2.2 2/	6.85
Indonesia	7,141.05	+0.63	Rupiah	14,454.00	+0.06	D	3.75	+3.5 2/	12.32
Singapore	3,231.54	+0.15	Sing. Dollar	1.38	+0.19	D	0.25	+5.4 2/	5.25
Taiwan	16,512.88	-0.56	Taiwan Dollar	29.50	+0.38	D	0.73	+3.4 2/	2.44
South Korea	2,626.34	-1.66	Won	1,257.77	+0.31	D	1.96	+4.8 2/	1.55
India	55,107.34	-1.02	Rupee	77.71	+0.14	D	7.68	+5.4 2/	14.05
China	3,241.76	+0.17	Yuan	6.67	+0.25	D	2.00	+2.1 2/	4.35
Hong Kong	21,531.67	-0.56	HK Dollar	7.85	+0.02	D	0.90	+1.7 2/	5.00

Sources: Bloomberg, PSA

C. G-7 and EMU FINANCIAL MARKETS

Country Name	Stocks		Currency				Short Term Rates (%)	Inflation Rates (%)	6-month LIBOR (%)	Prime Lending Rates (%)
	Index	% Change	Currency per US$		% Change (A/D/U)*					
US	32,180.14	+0.80	US Dollar				+1.665	+8.3 2/	+2.188	4.00
Japan	27,943.95	+0.10	Yen	132.85	+1.69	D	-0.031	+1.2 2/	+0.016	1.48
Germany	14,556.62	-0.66	Ger. Mark****				-0.581	+7.4 2/	-0.556	0.25
Britain	7,598.93	-0.12	British Pound	0.80	+0.47	D	+1.471	+9.0 2/	+1.945	1.00
France	6,500.35	-0.74	Fr. Franc****				-0.581	+4.8 2/	-0.556	0.25
Canada	20,928.21	+0.52	Can. Dollar	1.26	+0.18	D	+2.250	+6.7 2/	+0.548	3.20
Italy	24,366.19	-0.81	Lira****				-0.581	+6.4 2/	-0.556	0.25
E M U	3,669.19	-0.24	Euro	0.94	+0.51	D	-0.581	+7.5 2/	-0.556	0.25

Source: Bloomberg

/a Difference from rates in previous auction
/b Difference from previous reports
/c Source: Bloomberg data of June 06, 2022 vs June 07, 2022
* A – appreciate; D – depreciate: U – unchanged
** Data from Bloomberg for June 07, 2022 taken at 5:00 p.m.
*** Spread over US Treasuries for ROPs, 10Yr. JPY swap for Samurai and GS (after tax) for GPN
**** Euro currency
… Nil
-na- Not applicable
U Unchanged
1/ May 2022 (Base index 2018 = 100)
2/ April 2022

Original Signed:

Chief, FMMAD

fmmad // 06/08/22